

Lingfei Li

List of Publications by Year in descending order

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#	ARTICLE	IF	CITATIONS
1	Rating frailty, Bayesian updates, and portfolio credit risk analysis*. Quantitative Finance, 2022, 22, 777-797.	1.7	3
2	A multidimensional Hilbert transform approach for barrier option pricing and survival probability calculation. Review of Derivatives Research, 2022, 25, 189-232.	0.8	1
3	Markov chain approximation of one-dimensional sticky diffusions. Advances in Applied Probability, 2021, 53, 335-369.	0.7	10
4	Pricing American drawdown options under Markov models. European Journal of Operational Research, 2021, 293, 1188-1205.	5.7	18
5	A Hilbert transform approach for controlled jump-diffusions with financial applications. International Journal of Financial Engineering, 2020, 07, 2050027.	0.5	1
6	Equivalent measure changes for subordinate diffusions. Stochastic Models, 2019, 35, 357-390.	0.5	0
7	Analysis of Markov Chain Approximation for Option Pricing and Hedging: Grid Design and Convergence Behavior. Operations Research, 2019, , .	1.9	12
8	Parametric inference for discretely observed subordinate diffusions. Statistical Inference for Stochastic Processes, 2019, 22, 77-110.	0.6	0
9	Error analysis of finite difference and Markov chain approximations for option pricing. Mathematical Finance, 2018, 28, 877-919.	1.8	44
10	Pure jump models for pricing and hedging VIX derivatives. Journal of Economic Dynamics and Control, 2017, 74, 28-55.	1.6	33
11	Additive subordination and its applications in finance. Finance and Stochastics, 2016, 20, 589-634.	1.1	23
12	Option Pricing in Some Non-Lévy Jump Models. SIAM Journal of Scientific Computing, 2016, 38, B539-B569.	2.8	22
13	Modelling electricity prices: a time change approach. Quantitative Finance, 2016, 16, 1089-1109.	1.7	18
14	An efficient algorithm based on eigenfunction expansions for some optimal timing problems in finance. Journal of Computational and Applied Mathematics, 2016, 294, 225-250.	2.0	9
15	Discretely monitored first passage problems and barrier options: an eigenfunction expansion approach. Finance and Stochastics, 2015, 19, 941-977.	1.1	32
16	TIME-CHANGED ORNSTEIN-UHLENBECK PROCESSES AND THEIR APPLICATIONS IN COMMODITY DERIVATIVE MODELS. Mathematical Finance, 2014, 24, 289-330.	1.8	76
17	Optimal stopping in infinite horizon: An eigenfunction expansion approach. Statistics and Probability Letters, 2014, 85, 122-128.	0.7	7
18	Ornstein-Uhlenbeck processes time changed with additive subordinators and their applications in commodity derivative models. Operations Research Letters, 2013, 41, 521-525.	0.7	18

#	ARTICLE	IF	CITATIONS
19	Optimal Stopping and Early Exercise: An Eigenfunction Expansion Approach. <i>Operations Research</i> , 2013, 61, 625-643.	1.9	44
20	Optimal Stopping and Early Exercise: An Eigenfunction Expansion Approach. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	5
21	Evaluating callable and putable bonds: An eigenfunction expansion approach. <i>Journal of Economic Dynamics and Control</i> , 2012, 36, 1888-1908.	1.6	46
22	Modelling Electricity Prices: A Time Change Approach. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
23	Analysis of Markov Chain Approximation for Diffusion Models with Non-Smooth Coefficients. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
24	A Fourier Transform Method for Solving Backward Stochastic Differential Equations. <i>Methodology and Computing in Applied Probability</i> , 0, , 1.	1.2	4
25	Additive Subordination and Its Applications in Finance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	4
26	Equivalent Measure Changes for Subordinate Diffusions. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
27	A General Approach for Parisian Stopping Times with Applications in Finance and Insurance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
28	Evaluating Callable and Putable Bonds: An Eigenfunction Expansion Approach. <i>SSRN Electronic Journal</i> , 0, , .	0.4	11
29	An Efficient Algorithm Based on Eigenfunction Expansions for Some Optimal Timing Problems in Finance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3